

COMPUTATIONAL TECHNIQUES FOR MODELLING LEARNING IN ECONOMICS

ADVANCES IN
COMPUTATIONAL
ECONOMICS

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(EDITOR)

Computational Techniques For Modelling Learning In Economics Advances In Computational Economics

Michael Hoelscher



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Computational Techniques for Modelling Learning in Economics Thomas Brenner, 2012-12-06 Computational Techniques for Modelling Learning in Economics offers a critical overview of the computational techniques that are frequently used for modelling learning in economics. It is a collection of papers each of which focuses on a different way of modelling learning including the techniques of evolutionary algorithms, genetic programming, neural networks, classifier systems, local interaction models, least squares learning, Bayesian learning, boundedly rational models, and cognitive learning models. Each paper describes the technique it uses, gives an example of its applications, and discusses the advantages and disadvantages of the technique. Hence the book offers some guidance in the field of modelling learning in computational economics. In addition, the material contains state-of-the-art applications of the learning models in economic contexts such as the learning of preference, the study of bidding behaviour, the development of expectations, the analysis of economic growth, the learning in the repeated prisoner's dilemma, and the changes of cognitive models during economic transition. The work even includes innovative ways of modelling learning that are not common in the literature, for example, the study of the decomposition of task or the modelling of cognitive learning.

Evolutionary Computation in Economics and Finance Shu-Heng Chen, 2013-11-11 After a decade's development, evolutionary computation (EC) proves to be a powerful tool kit for economic analysis. While the demand for this equipment is increasing, there is no volume exclusively written for economists. This volume, for the first time, helps economists to get a quick grasp on how EC may support their research. A comprehensive coverage of the subject is given that includes the following three areas: game theory, agent-based economic modelling, and financial engineering. Twenty leading scholars from each of these areas contribute a chapter to the volume. The reader will find himself treading the path of the history of this research area from the fledgling stage to the burgeoning era. The results on games, labour markets, pollution control, institution, and productivity, financial markets, trading systems, design, and derivative pricing are new and interesting for different target groups. The book also includes information on web sites, conferences, and computer software.

Analyses in Macroeconomic Modelling Andrew J. Hughes Hallett, Peter McAdam, 2012-12-06 Macroeconomic Modelling has undergone radical changes in the last few years. There has been considerable innovation in developing robust solution techniques for the new breed of increasingly complex models. Similarly, there has been a growing consensus on their long-run and dynamic properties as well as much development on existing themes such as modelling expectations and policy rules. This edited volume focuses on those areas which have undergone the most significant and imaginative developments and brings together the very best of modelling practice. We include specific sections on I Solving Large Macroeconomic Models, II Rational Expectations and Learning Approaches, III Macro Dynamics, and IV Long Run and Closures. All of the contributions offer new research whilst putting their developments firmly in context and as such will influence much future research in the area. It will be an invaluable text for those in policy institutions as well as academics and advanced students in

the fields of economics mathematics business and government Our contributors include those working in central banks the IMF European Commission and established academics

Economic Simulations in Swarm: Agent-Based Modelling and Object Oriented Programming Francesco Luna, Benedikt Stefansson, 2012-12-06 Computer simulations of economic systems are slowly gaining ground within the economic profession However such a process is hindered by a lack of communication among researchers who do not share a common language For its object oriented structure and its versatility Swarm has the necessary characteristics to become a credible universal language of agent based simulations Economic Simulations in Swarm collects a series of original articles in such domains as macro and micro economics industrial organization monetary theory and finance all linked by a common denominator the use of the Swarm simulation platform Swarm a standard set of program libraries allows users to construct simulations where a collection of heterogeneous independent agents or elements interact through discrete events This volume offers the first extensive tutorial to the use of these software libraries developed at the Santa Fe Institute as part of the ongoing research into complexity The editors conceived the idea of this book while visiting the Santa Fe Institute as members of the Working Group on Adaptive and Computable Economics Francesco Luna is a specialist in Computable Economics and Benedikt Stefansson is an active contributor to the Swarm community

Artificial Intelligence: Methodology, Systems, and Applications Petia

Koprinkova-Hristova, Nikola Kasabov, 2025-01-31 This book constitutes the refereed proceedings of the 19th International Conference on Artificial Intelligence Methodology Systems and Applications AIMSA 2024 held in Varna Bulgaria during September 18 20 2024 The 18 revised full papers presented in this book were carefully reviewed and selected from 23 submissions They cover a wide range of topics in AI and its applications natural language processing sentiment analyses image processing optimization reinforcement learning from deep ANNs to spike timing NNs applications in economics medicine and process control

Evolution and Economic Complexity J. Stanley Metcalfe, John Foster, 2007-01-01 This book provides a useful introduction to evolutionary economics Adam Gifford Journal of Bioeconomics With this important collection of fine new papers Foster and Metcalfe have brought together another volume that will make an impact on the newly unfolding science of complexity approach to economics Ranging from the theoretical foundations to modeling tools and concrete empirical applications the contributions cover all relevant areas The reader is being offered exciting new views on variety generating and selecting mechanisms in the economy and their role for technological and commercial change Ulrich Witt Max Planck Institute Jena Germany Dedicated to the goal of furthering evolutionary economic analysis this book provides a coherent scientific approach to deal with the real world of continual change in the economic system Expansive in its scope this book ranges from abstract discussions of ontology analysis and theory to more practical discussions on how we can operationalize notions such as capabilities from what we understand as knowledge Simulation techniques and empirical case studies are also used Sharpening the focus of the relationship between economic evolution and economic complexity the

book will be of great interest to academics students and researchers of evolutionary economics

The Rational Expectation Hypothesis, Time-Varying Parameters and Adaptive Control Marco P. Tucci, 2012-12-06 One of the major controversies in macroeconomics over the last 30 years has been that on the effectiveness of stabilization policies However this debate between those who believe that this kind of policies is useless if not harmful and those who argue in favor of it has been mainly theoretical so far The Rational Expectation Hypothesis Time Varying Parameters and Adaptive Control wants to represent a step toward the construction of a common ground on which to empirically compare the two beliefs and to do this three strands of literature are brought together The first strand is the research on time varying parameters TVP the second strand is the work on adaptive control and the third one is the literature on linear stationary models with rational expectations RE The material presented in The Rational Expectation Hypothesis Time Varying Parameters and Adaptive Control is divided into two parts Part 1 combines the strand of literature on adaptive control with that on TVP It generalizes the approach pioneered by Tse and Bar Shalom 1973 and Kendrick 1981 and one recently used in Amman and Kendrick 2002 where the law of motion of the TVP and the hyperstructural parameters are assumed known to the case where the hyperstructural parameters are assumed unknown Part 2 is devoted to the linear single equation stationary RE model estimated with the error in variables EV method It presents a new formulation of this problem based on the use of TVP in an EV model This new formulation opens the door to a very promising development All the theory developed in the first part to control a model with TVP can sic et simpliciter be applied to control a model with RE

The Routledge Handbook of Philosophy, Politics, and Economics C.M. Melenovsky, 2022-05-02 This handbook advances the interdisciplinary field of Philosophy Politics and Economics PPE by identifying thirty five topics of ongoing research Instead of focusing on historically significant texts it features experts talking about current debates Individually each chapter provides a resource for new research Together the chapters provide a thorough introduction to contemporary work in PPE which makes it an ideal reader for a senior year course The handbook is organized into seven parts each with its own introduction and five chapters I Frameworks II Decision Making III Social Structures IV Markets V Economic Systems VI Distributive Justice VII Democracy The Frameworks part discusses common tools and perspectives in PPE and the Decision making section shows different approaches to the study of choice From there parts on Social Structures Markets and Economic Systems each use tools from the three PPE disciplines to study and distinguish parts of society The next part explains dominant theories and challenges to the paradigm of Distributive Justice Finally a part on Democracy offers five challenges to current democratic practice

Sustainable Business Change Vladimir Obradović, 2023-03-31 This volume aims to explore project management contributions to sustainable business change based on renewability reuse and repair as well as the effect of circular economy business solutions on project management in terms of the management approach governance and leadership The main aim of integrating project management with a circular business paradigm is not only to learn how project management can

contribute to achieving circular economy principles but also to understand the impact of business needs on project management. By understanding these needs, recommendations can be developed and promoted among different stakeholders such as governments, financial institutions, and education institutions with the goal of supporting and assisting project management to drive sustainable business change. This approach will enable readers to assess how project management professions can support a shift toward sustainable business. The primary audience of this work is management scholars, educators, researchers, and students. Scholars, government representatives, financial institutions, management educators, start-up companies, innovative entrepreneurs, and all others who use the circular economy to support sustainable development can also find much of use in this book.

Neural information processing [electronic resource] Nikil R. Pal, 2004-11-18

Annotation: This book constitutes the refereed proceedings of the 11th International Conference on Neural Information Processing (ICONIP 2004) held in Calcutta, India, in November 2004. The 186 revised papers presented together with 24 invited contributions were carefully reviewed and selected from 470 submissions. The papers are organized in topical sections on: computational neuroscience; complex-valued neural networks; self-organizing maps; evolutionary computation; control systems; cognitive science; adaptive intelligent systems; biometrics; brain-like computing; learning algorithms; novel neural architectures; image processing; pattern recognition; neuroinformatics; fuzzy systems; neuro-fuzzy systems; hybrid systems; feature analysis; independent component analysis; ant colony; neural network hardware; robotics; signal processing; support vector machine; time series prediction; and bioinformatics.

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Table of Contents Computational Techniques For Modelling Learning In Economics Advances In Computational Economics

1. Understanding the eBook Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - The Rise of Digital Reading Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - Advantages of eBooks Over Traditional Books
2. Identifying Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - User-Friendly Interface
4. Exploring eBook Recommendations from Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - Personalized Recommendations
 - Computational Techniques For Modelling Learning In Economics Advances In Computational Economics User Reviews and Ratings

- Computational Techniques For Modelling Learning In Economics Advances In Computational Economics and Bestseller Lists
- 5. Accessing Computational Techniques For Modelling Learning In Economics Advances In Computational Economics Free and Paid eBooks
 - Computational Techniques For Modelling Learning In Economics Advances In Computational Economics Public Domain eBooks
 - Computational Techniques For Modelling Learning In Economics Advances In Computational Economics eBook Subscription Services
 - Computational Techniques For Modelling Learning In Economics Advances In Computational Economics Budget-Friendly Options
- 6. Navigating Computational Techniques For Modelling Learning In Economics Advances In Computational Economics eBook Formats
 - ePub, PDF, MOBI, and More
 - Computational Techniques For Modelling Learning In Economics Advances In Computational Economics Compatibility with Devices
 - Computational Techniques For Modelling Learning In Economics Advances In Computational Economics Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - Highlighting and Note-Taking Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - Interactive Elements Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
- 8. Staying Engaged with Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Computational Techniques For Modelling Learning In Economics Advances In Computational Economics

9. Balancing eBooks and Physical Books Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - Setting Reading Goals Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - Fact-Checking eBook Content of Computational Techniques For Modelling Learning In Economics Advances In Computational Economics
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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